



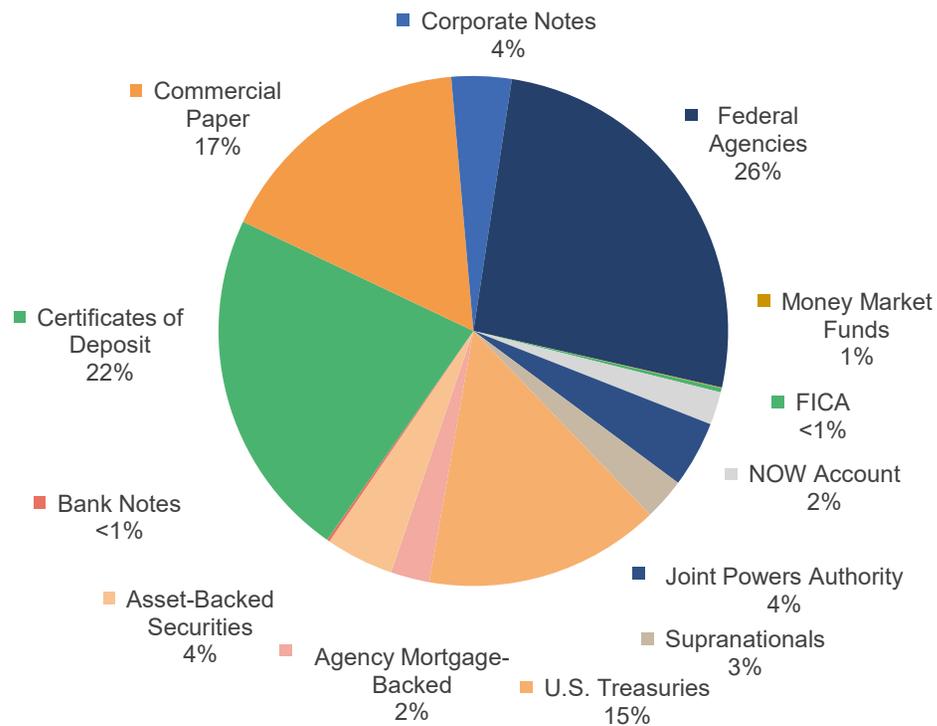
San Bernardino County Pool Summary (as of 10/31/2021)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	223,819,147	237,535,725	233,563,965	2.4%	0.94%	1295	3.27
Asset-Backed Securities	414,257,735	414,263,288	413,946,576	4.3%	0.67%	1065	1.45
Bank Notes	15,000,000	14,998,315	15,097,602	0.2%	2.23%	139	0.27
Certificates of Deposit	2,130,000,000	2,130,003,338	2,129,041,875	22.3%	0.18%	170	0.43
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	1,580,000,000	1,579,244,799	1,579,212,823	16.6%	0.15%	106	0.27
Corporate Notes	365,500,000	365,345,505	364,640,864	3.8%	0.81%	836	1.56
Federal Agencies	2,478,240,000	2,480,079,661	2,492,717,609	26.1%	0.99%	691	1.71
Money Market Funds	4,000,000	4,000,000	4,000,000	0.0%	0.02%	1	0.00
Municipal Debt	0	0	0	-	-	-	-
Repurchase Agreements	0	0	0	-	-	-	-
Bank Deposit Account	25,000,000	25,000,000	25,000,000	0.3%	0.05%	1	0.00
NOW Account	200,000,000	200,000,000	200,000,000	2.1%	0.07%	1	0.00
Joint Powers Authority	400,000,000	400,000,000	400,000,000	4.2%	0.05%	1	0.00
Supranationals	250,000,000	250,254,375	251,781,400	2.6%	0.94%	445	1.08
U.S. Treasuries	1,400,000,000	1,400,559,697	1,428,886,715	15.0%	1.67%	655	1.73
Total Securities	9,485,816,882	9,501,284,704	9,537,889,429	100.0%	0.68%	456	1.08
Cash Balance	204,892,166	204,892,166	204,892,166				
Total Investments	9,690,709,048	9,706,176,870	9,742,781,594				
Accrued Interest		16,091,431	16,091,431				
Total Portfolio	9,690,709,048	9,722,268,301	9,758,873,025				

1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, Fidelity, and Morgan Stanley money market funds.
2. Yield for the Joint Powers Authority is a weighted average of the month-end yields for the CAMP and CalTRUST Liquidity funds.
3. Statistics for the total portfolio include money market funds.
4. Market prices are derived from closing bid prices as of the last business day of the month as supplied by F.T. Interactive Data, Bloomberg, or Telerate.
5. Percentages may not sum to 100% based on rounding differences.



Sector Distribution



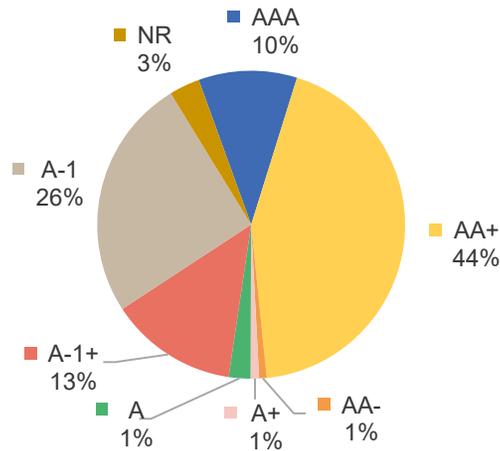
Percentages may not sum to 100% due to rounding.

Sector	Market Value
Agency Mortgage-Backed	\$233,563,965
Asset-Backed Securities	\$413,946,576
Bank Notes	\$15,097,602
Certificates of Deposit	\$2,129,041,875
Collateralized CD	\$0
Commercial Paper	\$1,579,212,823
Corporate Notes	\$364,640,864
Federal Agencies	\$2,492,717,609
Money Market Funds	\$4,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$400,000,000
Supranationals	\$251,781,400
U.S. Treasuries	\$1,428,886,715



Credit Quality Distribution

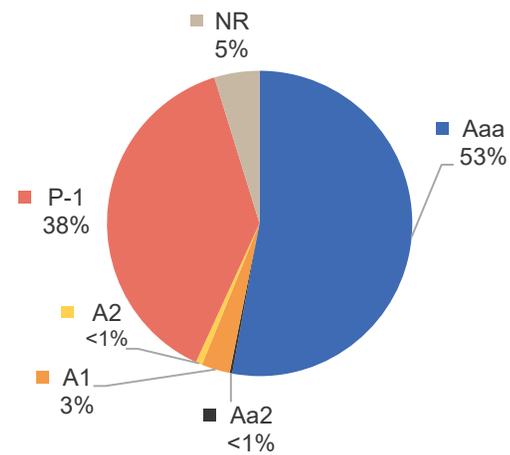
S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,279,356,396
A-1 (Short-Term)	\$2,428,898,302
AAA (Long-Term)	\$988,960,077
AA+ (Long-Term)	\$4,155,168,289
AA (Long-Term)	\$0
AA- (Long-Term)	\$74,832,181
A+ (Long-Term)	\$84,609,390
A (Long-Term)	\$220,296,895
Not Rated	\$305,767,899

Percentages may not sum to 100% due to rounding.

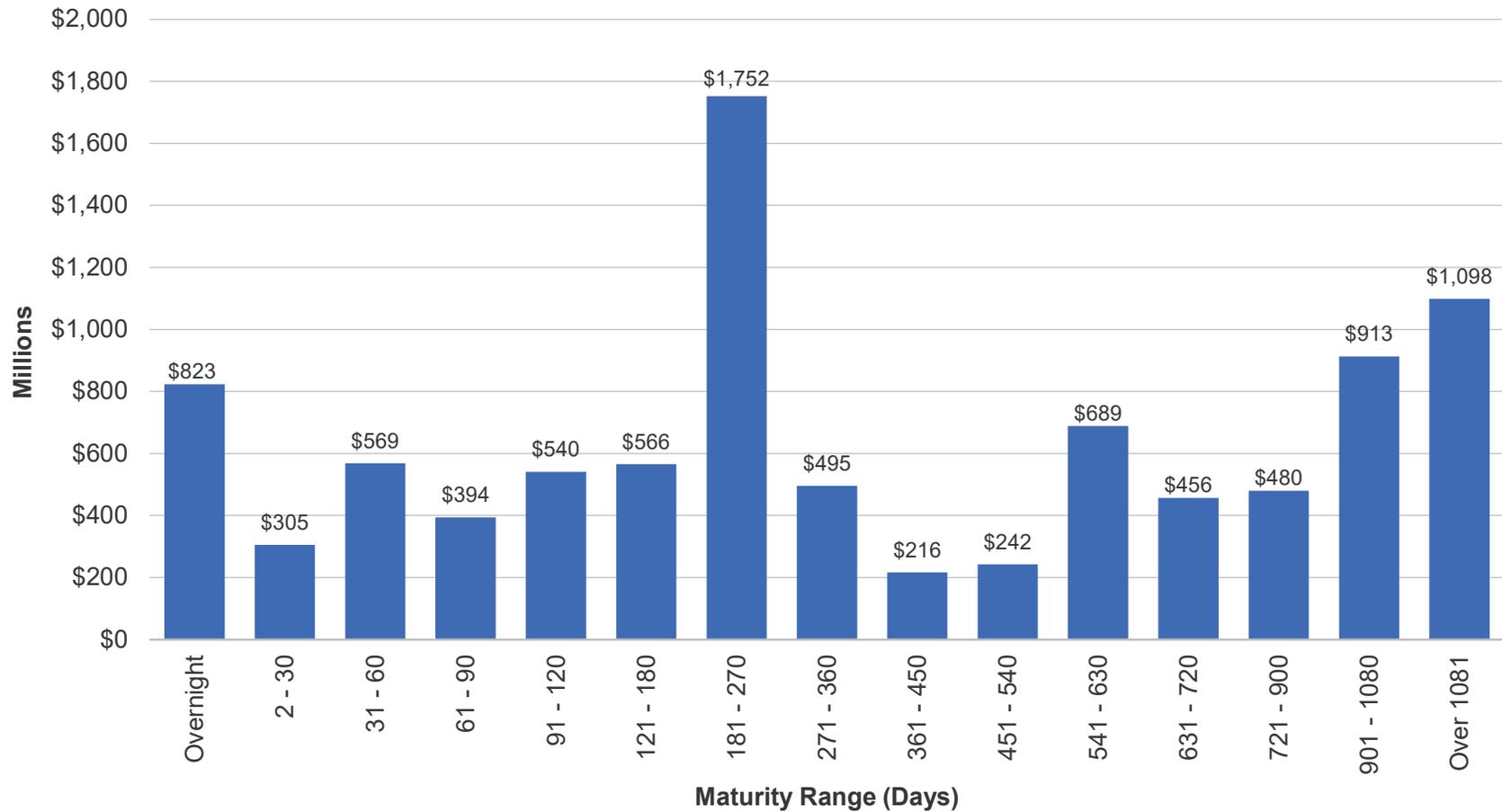
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$3,658,265,948
Aaa (Long-Term)	\$5,042,023,069
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$27,499,154
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$286,614,356
A2 (Long-Term)	\$65,624,955
A3 (Long-Term)	\$0
Not Rated	\$457,861,947



Maturity Distribution



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
October 2020	1.08%
November 2020	1.03%
December 2020	0.95%
January 2021	0.95%
February 2021	0.92%
March 2021	0.83%
April 2021	0.81%
May 2021	0.79%
June 2021	0.73%
July 2021	0.76%
August 2021	0.73%
September 2021	0.71%
October 2021	0.68%

1. Gross yields not including non-earning assets (compensating bank balances) or administrative costs for management of the pool.
2. All historical yields restated to include money market funds.